

# Performance comparison Zen Trading System v1.7e

Version 1.7

01/18/2009

Author: Dipl.-Ing. Volker Butzlaff

Buchstrasse 11  
74321 Bietigheim-Bissingen (Germany)

Mail: [info@zentrader.de](mailto:info@zentrader.de)

**Contents:**

Introduction ..... 4

1. Basic conditions for the comparisons..... 5

2. www.futurestruth.com ..... 6

3. www.striker.com ..... 7

Summary ..... 8

### **Exemption from Liability**

The software product **Zen Trading System** generates trading signals concerning the trading of the german DAX Index instruments based on the implemented mechanical trading system and on price data input of the user. Results obtained in the past offer however no security for the future success of the system. Therefore no guarantee for a successful trading in the future can be taken using this software product. The user is fully responsible for his trading actions and his trading risk.

## Introduction

The **Zen Trading System v1.7e** is a professional software product for the generation of trading signals concerning the german Dax Index on the basis of available price data („end of day“ system).

Beyond that the software has a “system tester”, which allows tests of different price data rows concerning the implemented trading system.

This expertise contains comparisons of system tests and performance results of the Zen Trading System in competition with published results and rankings of many other professional trading systems

## 1. Basic conditions for the comparisons

The following basic conditions are valid for the system comparisons:

- The transaction costs and initial trading capital are adapted to the conditions for the compared systems.
- If possible, also the comparison time period is accordingly adapted.

## 2. [www.futurestruth.com](http://www.futurestruth.com)

This well-known US website lists system tests for various mechanical trading systems in many different markets.

Transaction costs:           \$25 for E mini contracts for each Roundturn (concerning the Zen Trading System we use 2 points for each roundturn, that is using 10 CFD contracts an amount of €26)

Trading capital:             3 x margin (for the Zen Trading System we need here €2,500 for position size of 10 CFD contracts, so the trading capital is  $3 \times 2,500 = €7,500$ )

Time period:                 since system start

According to the futurestruth deadline of 09/30/2008 the analyzed trading systems of the top10 list („Top 10 Systems Since Their Release Date“) had annual performance values between 112% (Natural Gas Trader) and 203% (Dual Thrust).

**The Zen Trading System v1.7e achieved during the documented system runtime from 01/01/2000 to 09/30/2008 (deadline above) an annual performance of 323%**

**So, the system would be clearly the best system of this futurestruth.com top10 list!**

### 3. [www.striker.com](http://www.striker.com)

This US website reports likewise trading system performance results concerning different markets.

Transaction costs:           \$20 to \$30 for E mini contracts for each Roundturn  
(concerning the Zen Trading System we use 2 points for  
each roundturn, that is using 10 CFD contracts an amount  
of €26)

Trading capital:             no fixed rules (for the Zen Trading System we use the  
same concept as before and need here €2,500 for a  
position size of 10 CFD contracts, so the trading capital is  
 $3 \times 2,500 = €7,500$ )

Time period:                 different periods

According to the deadline of 12/31/2008 (Striker Report January 2009) there were seven trading systems in the ranking with an annual performance value of more than 100%:

Compass	456%
Impetus mini Russell	311%
Crescendo Mini Russell	219%
Brigade	192%
Delphi II mini Russell	173%
Charge ES	144%
Ultramini mini S&P	136%

**The Zen Trading System v1.7e achieved during the documented system runtime from 01/01/2000 to 12/31/2008 (deadline above) an annual performance of 322%.**

**So the system here would be ranked on a very good second place!**

## Summary

The **Zen Trading System v1.7e** concerning the trading of the german Xetra Dax Index is a profitable mechanical trading system with a high performance value.

The comparison with other systems and rankings shows that the system belongs currently to the world-best professional mechanical trading systems.

Adding the information available on the websites concerning the subscription or purchase costs of these competition systems, it can be stated that the **Zen Trading System v1.7e** in comparison exhibits also an excellent cost-performance ratio!